



Currency Futures Matched Trades

Report for 26/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:16:20	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0607	(2,515,175.00)	Member	Sell
10:29:20	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	9.9934	34,976,900.00	Member	Buy
10:34:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0080	(100,080.00)	Sub-Account	Sell
10:34:43	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.0080	100,080.00	Client	Buy
10:54:26	\$ / R 16-Mar-09	Currency Future	1	1,000	3,500	3,500,000	9.9934	(34,976,900.00)	Client	Sell
10:54:49	\$ / R 16-Mar-09	Currency Future	1	1,000	250	250,000	10.0607	2,515,175.00	Client	Buy
11:30:21	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2006	(510,030.00)	Member	Sell
11:32:12	\$ / R 12-Jun-09	Currency Future	1	1,000	50	50,000	10.2006	510,030.00	Member	Buy
11:53:58	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0230	2,004,600.00	Client	Buy
11:53:58	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0230	(2,004,600.00)	Member	Sell
12:16:20	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0230	2,004,600.00	Sub-Account	Buy
12:16:20	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0230	(2,004,600.00)	Sub-Account	Sell
12:17:21	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0240	(2,004,800.00)	Sub-Account	Sell
12:17:21	\$ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	10.0240	2,004,800.00	Sub-Account	Buy
12:18:49	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0230	1,002,300.00	Sub-Account	Buy
12:18:49	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0230	(1,002,300.00)	Sub-Account	Sell
13:38:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	10,030.00	Client	Buy
13:38:48	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.0300	(10,030.00)	Sub-Account	Sell
14:33:57	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0000	1,000,000.00	Client	Buy
14:33:57	\$ / R 16-Mar-09	Currency Future	1	1,000	100	100,000	10.0000	(1,000,000.00)	Sub-Account	Sell
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.1500	71,050.00	Client	Buy
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1500	101,500.00	Client	Buy
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	7	7,000	10.1500	(71,050.00)	Sub-Account	Sell
14:57:51	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.1500	(101,500.00)	Sub-Account	Sell
14:59:23	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.1445	30,433.50	Client	Buy
14:59:23	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.1445	(30,433.50)	Sub-Account	Sell
15:00:13	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.1500	(40,600.00)	Sub-Account	Sell
15:00:13	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.1500	40,600.00	Client	Buy
15:09:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	(49,750.00)	Sub-Account	Sell
15:09:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	(49,750.00)	Sub-Account	Sell
15:09:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	49,750.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:09:22	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	9.9500	49,750.00	Client	Buy
15:15:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9300	99,300.00	Client	Buy
15:15:37	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9300	(99,300.00)	Sub-Account	Sell
15:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.0945	30,283.50	Client	Buy
15:37:06	\$ / R 12-Jun-09	Currency Future	1	1,000	3	3,000	10.0945	(30,283.50)	Sub-Account	Sell
15:44:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.0900	40,360.00	Client	Buy
15:44:34	\$ / R 12-Jun-09	Currency Future	1	1,000	4	4,000	10.0900	(40,360.00)	Sub-Account	Sell
15:53:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9000	99,000.00	Client	Buy
15:53:30	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	9.9000	(99,000.00)	Sub-Account	Sell
16:03:59	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0288	10,028,800.00	Client	Buy
16:04:04	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9512	(9,951,200.00)	Client	Sell
16:15:28	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.0288	(10,028,800.00)	Member	Sell
16:15:45	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.9512	9,951,200.00	Member	Buy
16:25:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.8800	(19,760.00)	Sub-Account	Sell
16:25:05	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.8800	19,760.00	Client	Buy
16:25:48	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.8800	(79,040.00)	Sub-Account	Sell
16:25:48	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	9.8800	79,040.00	Client	Buy
16:26:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.8800	(19,760.00)	Sub-Account	Sell
16:26:06	\$ / R 16-Mar-09	Currency Future	1	1,000	2	2,000	9.8800	19,760.00	Client	Buy
16:28:22	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	9.8800	177,840.00	Client	Buy
16:28:22	\$ / R 16-Mar-09	Currency Future	1	1,000	18	18,000	9.8800	(177,840.00)	Sub-Account	Sell
16:29:50	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.9130	(218,086.00)	Sub-Account	Sell
16:29:50	\$ / R 16-Mar-09	Currency Future	1	1,000	22	22,000	9.9130	218,086.00	Sub-Account	Buy
16:30:08	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	10.0880	181,584.00	Client	Buy
16:30:08	\$ / R 12-Jun-09	Currency Future	1	1,000	18	18,000	10.0880	(181,584.00)	Sub-Account	Sell
16:34:38	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9075	495,375.00	Client	Buy
16:34:38	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	9.9075	(495,375.00)	Sub-Account	Sell
16:47:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.8850	9,885,000.00	Member	Buy
16:59:43	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	9.8850	(9,885,000.00)	Client	Sell
Total for \$ / R Currency Future			30		7,792	7,792,000		77,796,987.00		

09:08:04	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	14.3528	(2,870,560.00)	Member	Sell
09:42:52	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.4460	(144,460.00)	Member	Sell
09:43:48	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.4460	144,460.00	Client	Buy
10:27:23	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.1706	(4,251,180.00)	Member	Sell
10:53:42	£ / R 16-Mar-09	Currency Future	1	1,000	300	300,000	14.1706	4,251,180.00	Client	Buy
10:55:04	£ / R 16-Mar-09	Currency Future	1	1,000	200	200,000	14.3528	2,870,560.00	Client	Buy
13:44:59	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.5200	72,600.00	Client	Buy
13:44:59	£ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	14.5200	(72,600.00)	Sub-Account	Sell
13:54:08	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	14.7150	(44,145.00)	Sub-Account	Sell
13:54:08	£ / R 14-Sep-09	Currency Future	1	1,000	3	3,000	14.7150	44,145.00	Client	Buy

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:45:16	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2000	142,000.00	Client	Buy
15:45:16	£ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	14.2000	(142,000.00)	Sub-Account	Sell
Total for £ / R Currency Future			6		528	528,000		7,524,945.00		
09:55:31	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1595	65,797.50	Client	Buy
09:55:31	€ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	13.1595	(65,797.50)	Sub-Account	Sell
14:59:28	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.7500	127,500.00	Client	Buy
14:59:28	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.7500	(127,500.00)	Sub-Account	Sell
15:24:52	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.7001	(127,001.00)	Sub-Account	Sell
15:24:52	€ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	12.7001	127,001.00	Client	Buy
Total for € / R Currency Future			3		25	25,000		320,298.50		
Grand Total for all Instruments			39		8,345	8,345,000		85,642,230.50		